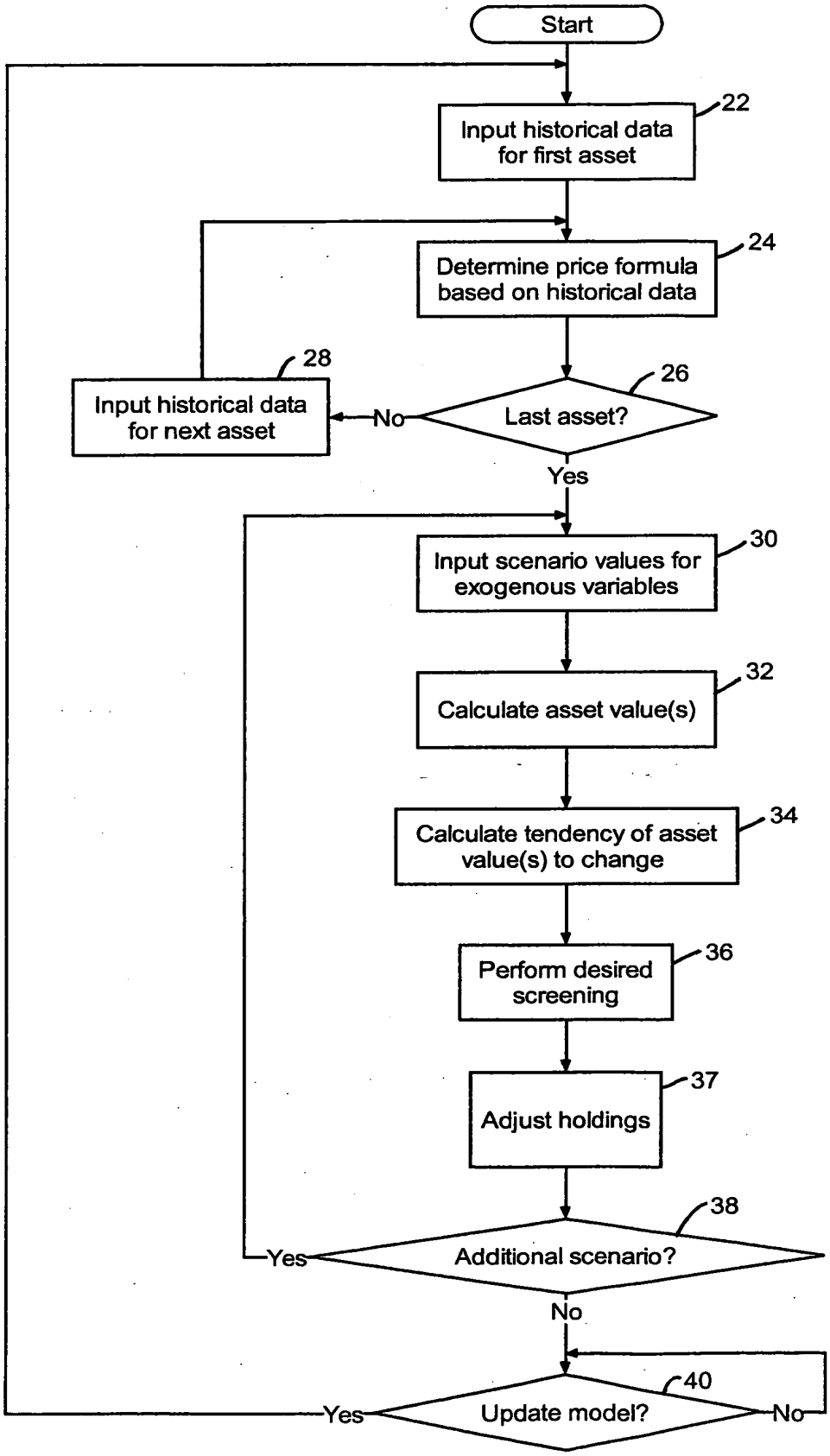
Start
Input historical data for first asset
22
Determine price formula based on historical data
24
Last asset?
26
No
Input historical data for next asset
28
Yes
Input scenario values for exogenous variables
30
Calculate asset value(s)
32
Calculate tendency of asset value(s) to change
34
Perform desired screening
36
Adjust holdings
37
Additional scenario?
38
Yes
No
Update model?
40
Yes
No

FIG. 1

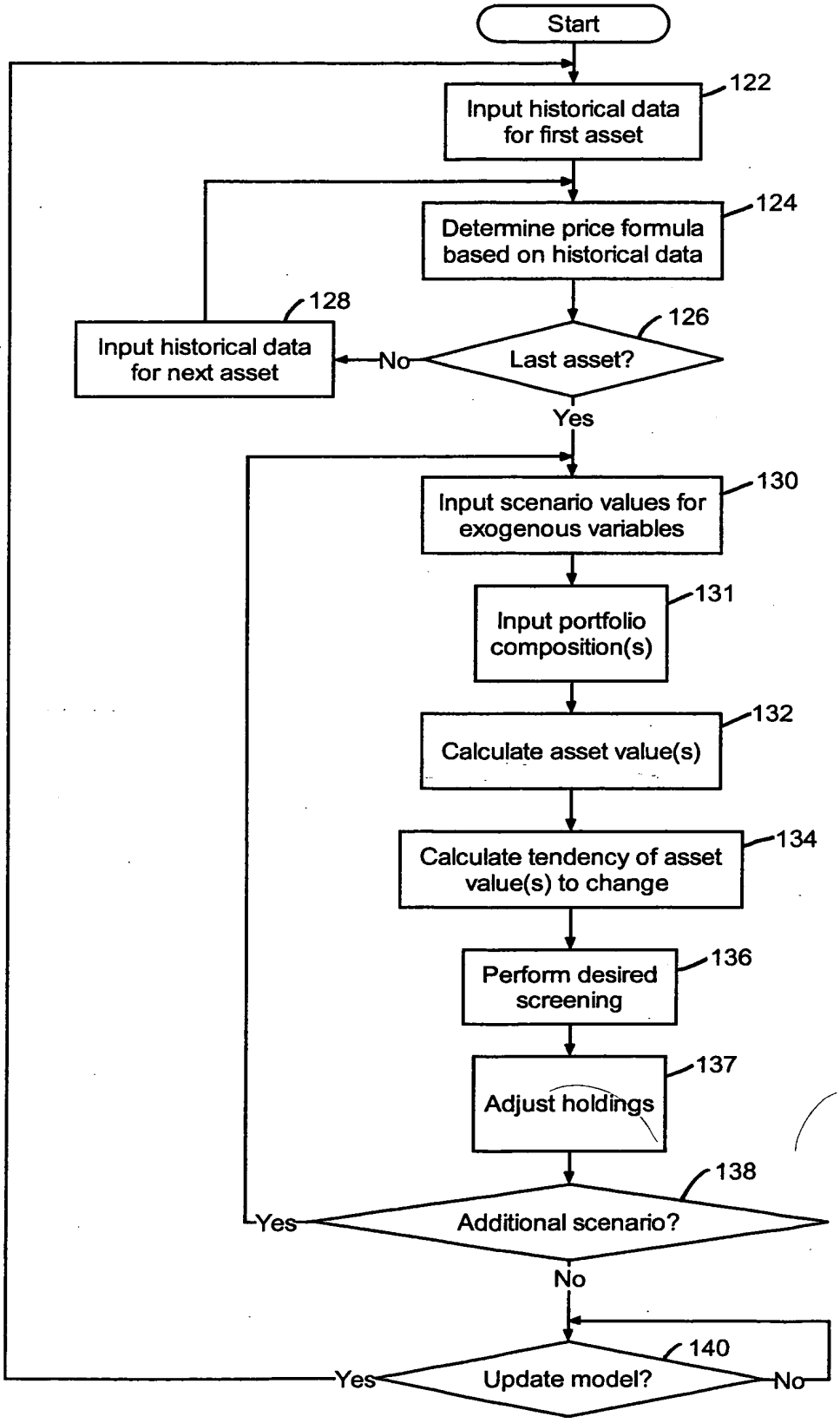
Start
Input historical data for first asset
122
Determine price formula based on historical data
124
Last asset?
126
No
Input historical data for next asset
128
Yes
Input scenario values for exogenous variables
130
Input portfolio composition(s)
131
Calculate asset value(s)
132
Calculate tendency of asset value(s) to change
134
Perform desired screening
136
Adjust holdings
137
Additional scenario?
138
Yes
No
Update model?
140
Yes
No

FIG. 2

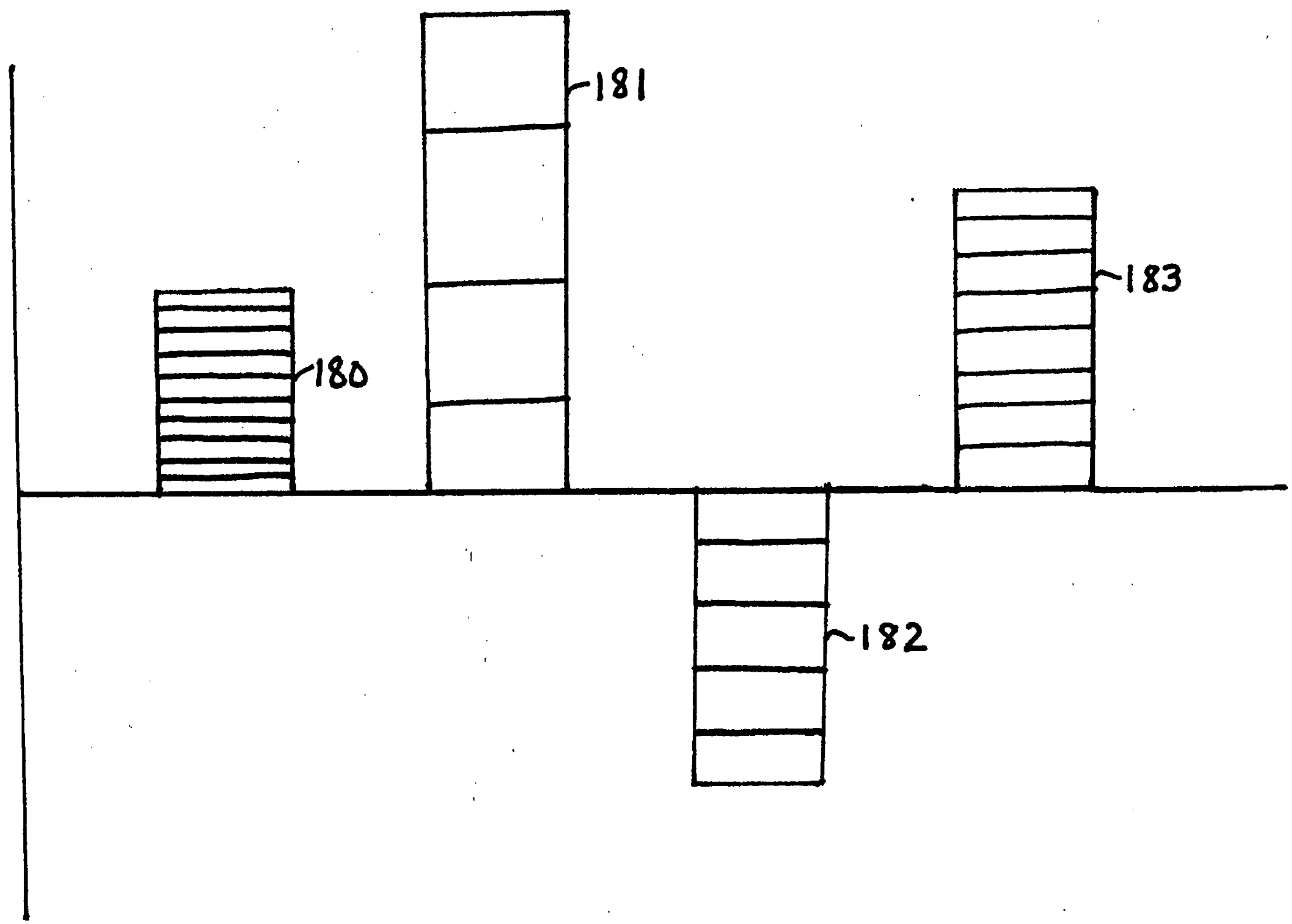

FIG. 3

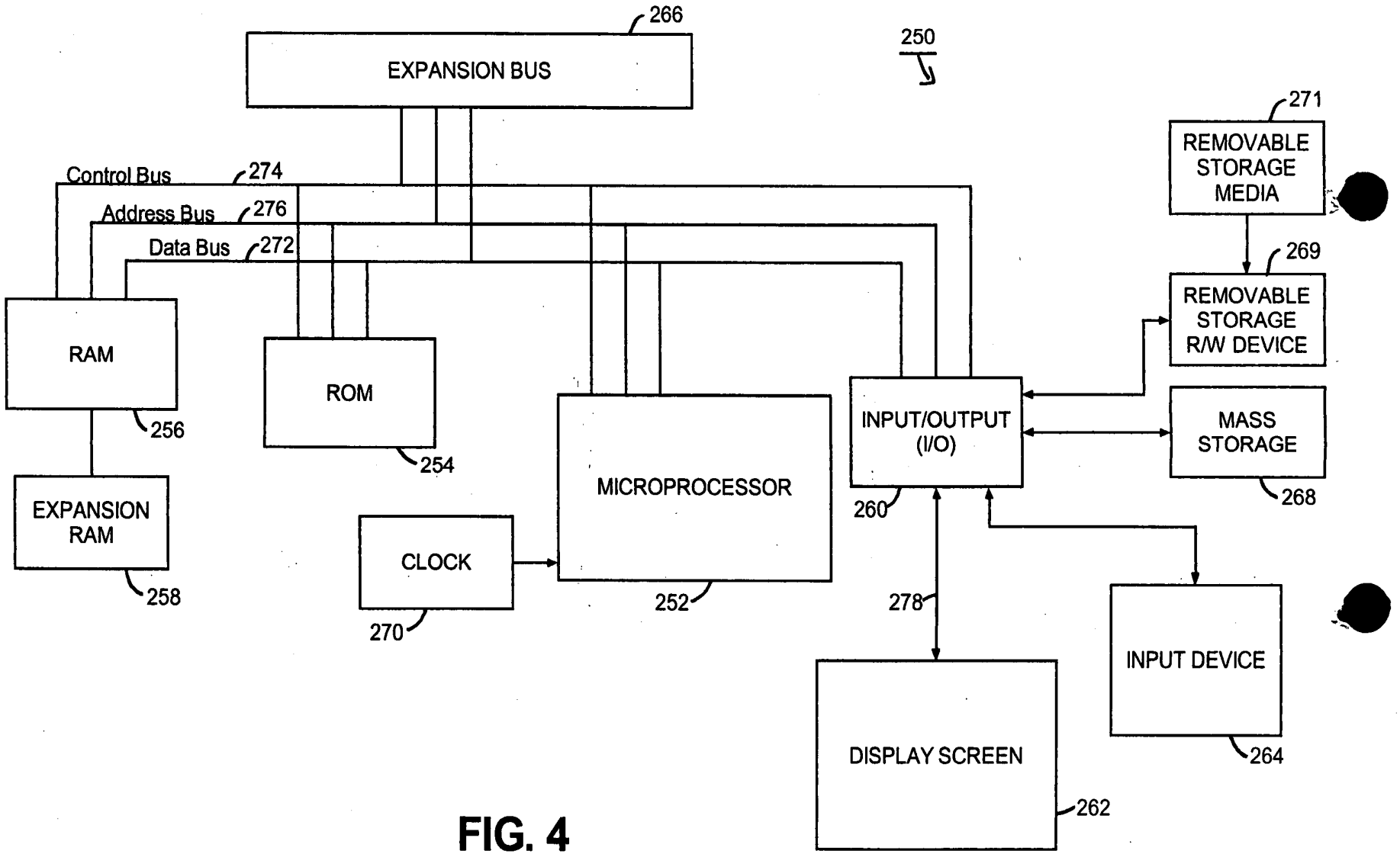

FIG. 4